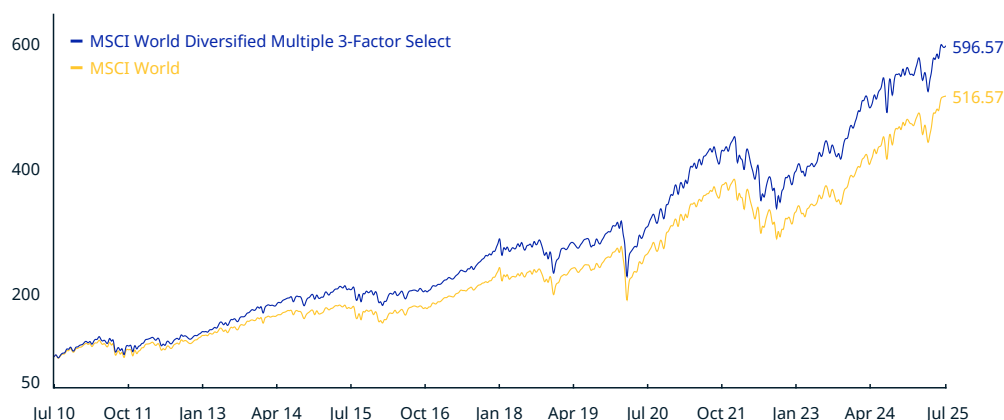


# MSCI World Diversified Multiple 3-Factor Select Index (USD)

The MSCI World Diversified Multiple 3-Factor Select Index is based on the MSCI World Index, its parent index. The parent index includes large and mid-cap stocks across 23 Developed Markets (DM) countries\* and excludes the companies associated with controversial or nuclear weapons, or deriving revenues from tobacco. The MSCI World Diversified Multiple 3-Factor Select Index aims to maximize exposure to three factors – Value, Momentum and Quality - while maintaining a risk profile similar to that of the underlying parent index.

For a complete description of the index methodology, please see [Index methodology - MSCI](#).

## CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (USD) (JUL 2010 – JUL 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI World Diversified Multiple 3-Factor Select	MSCI World
2024	15.81	19.19
2023	24.86	24.42
2022	-16.22	-17.73
2021	24.64	22.35
2020	16.56	16.50
2019	26.39	28.40
2018	-8.66	-8.20
2017	25.88	23.07
2016	5.03	8.15
2015	3.60	-0.32
2014	8.99	5.50
2013	34.23	27.37
2012	14.55	16.54
2011	-0.73	-5.02

## INDEX PERFORMANCE – GROSS RETURNS (%) (JUL 31, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Apr 30, 1999	FUNDAMENTALS (JUL 31, 2025)			
					3 Yr	5 Yr	10 Yr			Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI World Diversified Multiple 3-Factor Select	-0.01	8.58	12.28	9.67	16.17	14.01	11.03	9.84		1.93	16.73	14.96	2.58
MSCI World	1.31	12.04	16.22	11.19	16.37	14.31	11.17	7.07		1.69	23.68	19.92	3.69

## INDEX RISK AND RETURN CHARACTERISTICS (APR 30, 1999 – JUL 31, 2025)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Apr 30, 1999	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World Diversified Multiple 3-Factor Select	0.94	3.45	41.01	14.32	15.56	14.57	0.80	0.74	0.65	0.56	53.31	2007-10-29–2009-03-09
MSCI World	1.00	0.00	2.37	14.62	15.79	15.14	0.80	0.75	0.64	0.38	57.46	2007-10-31–2009-03-09

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly gross returns data

<sup>3</sup> Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

## MSCI World Diversified Multiple 3-Factor Select Index (USD)

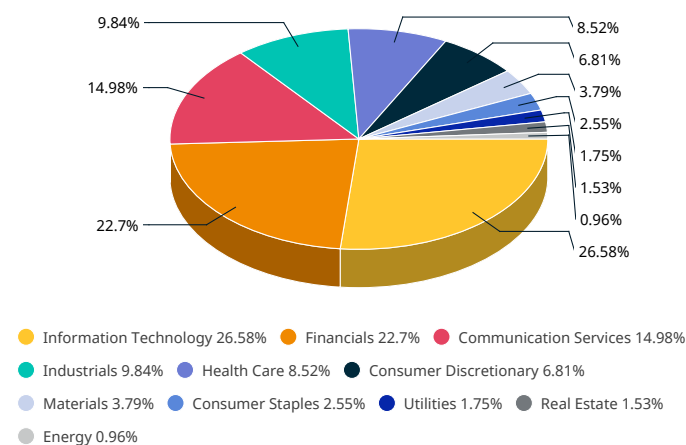
### INDEX CHARACTERISTICS

	MSCI World Diversified Multiple 3-Factor Select	MSCI World
<b>Number of Constituents</b>	229	1,322
	<b>Weight (%)</b>	
<b>Largest</b>	6.21	5.69
<b>Smallest</b>	0.01	0.00
<b>Average</b>	0.44	0.08
<b>Median</b>	0.17	0.03

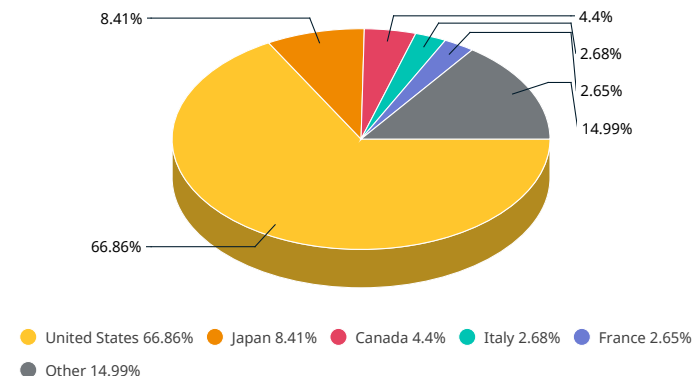
### TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
APPLE	US	6.21	4.09	Info Tech
META PLATFORMS A	US	5.16	2.22	Comm Svcs
ALPHABET C	US	3.21	1.25	Comm Svcs
NVIDIA	US	3.18	5.69	Info Tech
MICROSOFT CORP	US	2.87	4.94	Info Tech
NETFLIX	US	2.82	0.65	Comm Svcs
CISCO SYSTEMS	US	2.55	0.36	Info Tech
AT&T	US	2.07	0.26	Comm Svcs
ADOBE	US	2.04	0.20	Info Tech
HITACHI	JP	2.03	0.19	Industrials
<b>Total</b>		<b>32.15</b>	<b>19.85</b>	

### SECTOR WEIGHTS



### COUNTRY WEIGHTS



\* DM countries include: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, the UK and the US

## ABOUT MSCI

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